

SELECTED FCM FINANCIAL DATA AS OF  
September 30, 2013  
FROM REPORTS FILED BY  
November 4, 2013

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1			Reg As	DSRO	A/O	Adjusted	Net Capital	Excess	Customers'	Customers'	Excess/Deficient	Funds in Separate	Customer	Excess/Deficient	Total Amount
2		Futures Commission Merchant / Retail Foreign Exchange			Date	Net Capital	Requirement	Net Capital	Assets	Seg Required	Funds in Seg	Section 30.7	Amount Pt. 30	Funds in Separate	of Retail Forex
3		Dealer							in Seg	4d(a)(2)		Accounts	Required	Section 30.7	Obligation
4														Accounts	
5			(a)	(b)		(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	
6															
7	1	ABN AMRO CLEARING CHICAGO LLC	FCM BD	CBOT	9/30/2013	474,254,371	119,383,756	354,870,615	2,453,290,599	2,215,109,300	238,181,299	136,792,668	100,303,442	36,489,226	0
8	2	ADM INVESTOR SERVICES INC	FCM	CBOT	9/30/2013	274,214,706	161,983,809	112,230,897	3,130,428,924	2,904,912,537	225,516,387	223,959,847	157,033,076	66,926,771	0
9	3	ADVANTAGE FUTURES LLC	FCM	CME	9/30/2013	21,707,480	11,983,302	9,724,178	490,219,339	476,337,543	13,881,796	35,212,711	32,755,606	2,457,105	0
10	4	ALPARI (US) LLC	FCMRFD	NFA	9/30/2013	20,598,941	20,000,000	598,941	3,366,786	906,768	2,460,018	3,222,849	1,383,954	1,838,895	764,141
11	5	AMERIPRISE FINANCIAL SERVICES INC	FCM BD	NFA	9/30/2013	94,914,432	1,000,000	93,914,432	0	0	0	0	0	0	0
12	6	AMP GLOBAL CLEARING LLC	FCM	NFA	9/30/2013	2,455,937	1,500,000	955,937	43,950,581	42,649,124	1,301,457	610,881	433,904	176,977	0
13	7	BARCLAYS CAPITAL INC	FCM BD	NYME	9/30/2013	6,377,014,854	1,325,297,956	5,051,716,898	6,433,689,354	6,195,369,101	238,320,253	4,077,109,356	3,838,190,653	238,918,703	0
14	8	BGC FINANCIAL LP	FCM BD	NFA	9/30/2013	50,769,696	3,066,649	47,703,047	0	0	0	0	0	0	0
15	9	BNP PARIBAS PRIME BROKERAGE INC	FCM BD	NYME	9/30/2013	3,449,699,726	228,574,927	3,221,124,799	2,570,099,873	2,314,675,427	255,424,446	18,344,434	1,537,676	16,806,758	0
16	10	BNP PARIBAS SECURITIES CORP	FCM BD	CBOT	9/30/2013	1,504,168,886	209,625,054	1,294,543,832	1,217,124,083	989,239,987	227,884,096	6,000,000	0	6,000,000	0
17	11	BNY MELLON CLEARING LLC	FCM	CME	9/30/2013	285,888,490	20,000,000	265,888,490	243,691,889	116,557,582	127,134,307	35,531,290	15,993,869	19,537,421	0
18	12	BOCI COMMODITIES & FUTURES USA LLC	FCM	NFA	9/30/2013	4,632,267	1,000,000	3,632,267	0	0	0	0	0	0	0
19	13	CANTOR FITZGERALD & CO	FCM BD	CBOT	9/30/2013	201,084,080	11,673,471	189,410,609	6,277,097	1,308,107	4,968,990	0	0	0	0
20	14	CAPITAL MARKET SERVICES LLC	FCM	NFA	9/30/2013	1,918,277	1,000,000	918,277	0	0	0	0	0	0	0
21	15	CHS HEDGING INC	FCM	CBOT	9/30/2013	26,201,682	10,382,993	15,818,689	176,454,849	150,316,262	26,138,587	977,862	254,673	723,189	0
22	16	CITADEL SECURITIES LLC	FCM BD	CME	9/30/2013	351,478,749	1,000,000	350,478,749	0	0	0	0	0	0	0
23	17	CITIGROUP GLOBAL MARKETS INC	FCM BD	CBOT	9/30/2013	6,343,805,740	751,365,911	5,592,439,829	5,816,677,700	5,526,563,754	290,113,946	1,115,237,751	929,128,137	186,109,614	0
24	18	CREDIT SUISSE SECURITIES (USA) LLC	FCM BD	CBOT	9/30/2013	8,392,250,211	2,137,469,190	6,254,781,021	8,551,219,227	7,068,897,049	1,482,322,178	3,617,923,824	3,077,406,564	540,517,260	0
25	19	CROSSLAND LLC	FCM	CBOT	9/30/2013	9,203,296	1,840,381	7,362,915	80,057,740	78,420,216	1,637,524	7,491,707	6,866,811	624,896	0
26	20	CUNNINGHAM COMMODITIES LLC	FCM	CBOT	9/30/2013	2,922,977	1,196,195	1,726,782	65,937,838	64,810,005	1,127,833	571,198	397,722	173,476	0
27	21	DAIWA CAPITAL MARKETS AMERICA INC	FCM BD	CME	9/30/2013	391,941,567	8,617,965	383,323,602	9,210,599	3,972,061	5,238,538	632,094	0	632,094	0
28	22	DEUTSCHE BANK SECURITIES INC	FCM BD	CBOT	9/30/2013	7,271,025,770	633,691,782	6,637,333,988	14,520,446,103	13,997,233,518	523,212,585	1,156,722,073	925,109,595	231,612,478	0
29	23	DORMAN TRADING LLC	FCM	CME	9/30/2013	11,120,865	1,647,110	9,473,755	137,451,364	134,454,758	2,996,606	2,401,488	1,949,153	452,335	0
30	24	E D & F MAN CAPITAL MARKETS INC	FCM BD	CME	9/30/2013	27,918,978	5,990,052	21,928,926	192,427,543	181,785,646	10,641,897	2,470,887	1,843,678	627,209	0
31	25	E TRADE CLEARING LLC	FCM BD	NFA	9/30/2013	703,751,617	137,060,644	566,690,973	48,201,095	37,439,197	10,761,898	1,465,032	463,370	1,001,662	0
32	26	EFL FUTURES LIMITED	FCM	CME	9/30/2013	41,069,250	14,838,632	26,230,618	210,939,226	198,008,042	12,931,184	0	0	0	0
33	27	FCSTONE LLC	FCM	CME	9/30/2013	106,289,858	66,327,380	39,962,478	1,693,519,561	1,669,643,105	23,876,456	82,510,713	59,844,591	22,666,122	0
34	28	FIXI AMERICAS LLC	FCM	NFA	9/30/2013	1,581,433	1,000,000	581,433	0	0	0	0	0	0	0
35	29	FOREX CAPITAL MARKETS LLC	FCMRFD	NFA	9/30/2013	83,804,377	27,229,571	56,574,806	0	0	0	0	0	0	154,591,423
36	30	FRIEDBERG MERCANTILE GROUP INC	FCM	NFA	9/30/2013	6,638,263	1,000,000	5,638,263	4,111,825	3,549,129	562,696	1,215,512	1,155,538	59,974	0
37	31	FRONTIER FUTURES INC	FCM	NFA	9/30/2013	1,988,606	1,000,000	988,606	28,893,892	27,899,037	994,855	0	0	0	0
38	32	FXDIRECTDEALER LLC	FCMRFD	NFA	9/30/2013	21,706,794	20,934,416	772,378	0	0	0	0	0	0	28,688,321
39	33	GAIN CAPITAL GROUP LLC	FCMRFD	NFA	9/30/2013	44,047,092	24,780,104	19,266,988	142,133,744	136,196,564	5,937,180	4,087,678	3,264,250	823,428	105,602,082
40	34	GFI SECURITIES LLC	FCM BD	NFA	9/30/2013	15,270,509	1,000,000	14,270,509	0	0	0	0	0	0	0
41	35	GH FINANCIALS LLC	FCM	CME	9/30/2013	9,906,177	1,000,000	8,906,177	3,296,834	2,520,949	775,885	330,388	230,169	100,219	0
42	36	GLOBAL FUTURES & FOREX LTD	FCMRFD	NFA	9/30/2013	1,588,300	1,000,000	588,300	0	0	0	0	0	0	0
43	37	GOLDMAN SACHS & CO	FCM BD	CBOT	9/30/2013	14,578,316,287	2,073,238,212	12,505,078,075	18,521,256,729	17,982,469,556	538,787,173	8,738,267,973	8,191,754,422	546,513,551	0
44	38	GOLDMAN SACHS EXECUTION & CLEARING LP	FCM BD	CME	9/30/2013	2,088,412,190	129,358,268	1,959,053,922	1,383,422,832	804,280,610	579,142,222	72,273,447	25,950,466	46,322,981	0
45	39	GUGGENHEIM SECURITIES LLC	FCM BD	NFA	9/30/2013	57,121,104	1,285,139	55,835,965	0	0	0	0	0	0	0
46	40	HSBC SECURITIES USA INC	FCM BD	CME	9/30/2013	1,004,444,812	127,450,583	876,994,229	1,001,644,426	924,068,131	77,576,295	92,048,444	73,925,828	18,122,616	0
47	41	IBFX INC	RFED	NFA	9/30/2013	27,725,135	23,047,529	4,677,606	0	0	0	0	0	0	70,950,587
48	42	INSTINET LLC	FCM BD	NFA	9/30/2013	99,917,004	3,075,456	96,841,548	0	0	0	0	0	0	0
49	43	INSTITUTIONAL LIQUIDITY LLC	FCMRFD	NFA	9/30/2013	32,622,402	20,158,148	12,464,254	0	0	0	0	0	0	13,162,966
50	44	INTERACTIVE BROKERS LLC	FCM BD	NFA	9/30/2013	1,922,038,217	283,041,718	1,638,996,499	2,253,793,734	2,001,369,163	252,424,571	413,962,752	291,463,952	122,498,800	40,061,697
51	45	IRONBEAM INC	FCM	NFA	9/30/2013	2,277,556	1,000,000	1,277,556	39,247,783	37,837,192	1,410,591	111,215	4,358	106,857	0
52	46	ITG DERIVATIVES LLC	FCM BD	NFA	9/30/2013	4,703,769	1,000,000	3,703,769	0	0	0	0	0	0	0
53	47	JEFFERIES BACHE LLC	FCM	CBOT	9/30/2013	204,361,000	120,562,160	83,798,840	2,015,781,000	1,916,257,000	99,524,000	191,752,000	124,064,000	67,688,000	0
54	48	JP MORGAN CLEARING CORP	FCM BD	NFA	9/30/2013	6,838,218,091	1,784,735,435	5,053,482,656	889,326,014	619,964,701	269,361,313	681,283,018	453,203,445	228,079,573	0
55	49	JP MORGAN SECURITIES LLC	FCM BD	CEI	9/30/2013	14,580,355,431	1,912,324,267	12,668,031,164	18,591,583,837	16,703,123,340	1,888,460,497	3,577,161,800	3,165,953,634	411,208,166	0
56	50	KNIGHT CAPITAL AMERICAS LLC	FCM BD	CME	9/30/2013	356,697,379	21,443,189	335,254,190	494,063,375	477,583,598	16,479,777	11,238,261	7,858,663	3,379,598	38,863,784
57	51	LEK SECURITIES CORPORATION	FCM BD	NFA	9/30/2013	10,007,080	1,500,000	8,507,080	7,324,954	6,169,266	1,155,688	0	0	0	0
58	52	LINN GROUP THE	FCM	NFA	9/30/2013	3,533,253	1,883,968	1,649,285	79,246,711	75,541,923	3,704,788	348,081	81,628	266,453	0
59	53	LPL FINANCIAL LLC	FCM BD	NFA	9/30/2013	183,142,190	6,311,599	176,830,591	0	0	0	0	0	0	0
60	54	MACQUARIE FUTURES USA LLC	FCM	CBOT	9/30/2013	144,550,421	103,463,827	41,086,594	1,452,571,717	1,277,857,778	174,713,939	30,030,412	23,492,956	6,537,456	0





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1			Reg As	DSRO	A/O	Adjusted	Net Capital	Excess	Customers'	Customers'	Excess/Deficient	Funds in Separate	Customer	Excess/Deficient	Total Amount	
2		Futures Commission Merchant / Retail Foreign Exchange Dealer			Date	Net Capital	Requirement	Net Capital	Assets	Seg Required	Funds in Seg	Section 30.7	Amount Pt. 30	Funds in Separate	Total Amount	
3									in Seg	4d(a)(2)		Accounts	Required	Section 30.7	Obligation	
4															Accounts	
5				(a)	(b)		(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	
6																
123																
124		(a): FCM: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission;														
125		BD: The FCM is also registered with the Securities and Exchange Commission as a securities broker or dealer;														
126		RFED: Retail Foreign Exchange Dealer that is registered with the Commodity Futures Trading Commission;														
127		FCMRFD: The FCM is also registered with the Commodity Futures Trading Commission as a Retail Foreign Exchange Dealer.														
128																
129		(b): DSRO: Designated Self-Regulatory Organization.														
130																
131		(c): A firm's net capital requirement is the greater of:														
132																
133		• FCM minimum dollar amount (\$1,000,000); or														
134		• risk based capital requirement, the sum of 8% of total customer risk maintenance margin and 8% of total non-customer risk maintenance margin; or														
135		• the amount of capital required by a registered futures association (currently NFA is the only such association); or														
136		• for securities brokers and dealers, the amount of net capital required by Rule 15c3-1(a) of the Securities and Exchange Commission; or														
137		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000); or														
138		• minimum dollar amount for FCM's offering or engaged in retail forex transactions and RFEDs (\$20,000,000) plus five percent of the FCM's or RFED's total retail forex obligation in excess of \$10,000,000.														
139																
140		(d): Excess net capital is adjusted net capital, less the firm's net capital requirement.														
141																
142		(e): This represents the total amount of money, securities, and property held in segregated accounts for futures and options customers in compliance with Section 4d of the Commodity Exchange Act.														
143																
144		(f): This represents the total amount of funds that an FCM is required to segregate on behalf of customers who are trading on a designated contract market or derivatives transaction execution facility. This is the sum of all accounts that contain a net liquidating equity.														
145																
146		(g): Excess/Deficient funds in segregation is customer assets in segregation, less the customer segregation requirement.														
147																
148		(h): This represents the total amount of money, securities, and property held in secured accounts for futures and options customers who trade on commodity exchanges located outside the United States in compliance with Part 30 of the Commodity Exchange Act.														
149																
150		(i): This represents the amount of funds an FCM is required to set aside for customers who trade on commodity exchanges located outside of the United States.														
151																
152		(j): Excess/Deficient funds in separate Section 30.7 accounts is funds in separate Section 30.7 accounts, less the customer amount Part 30 requirement.														
153																
154		(k): This represents the total amount of funds at an FCM, RFED, or FCMRFD that would be obtained by combining all money, securities and property deposited by a retail forex customer into a retail forex account or accounts, adjusted for the realized and unrealized net profit or loss.														